

Office of the State Treasurer  
Georgia Extended Asset Pool Holdings  
As of September 30, 2015

**Georgia Extended Asset Pool (GEAP):** The local government investment pool secondary liquidity portfolio managed as a short term bond fund comprised of state and local government funds. GEAP is managed with a variable NAV and rated AA+f by S&P. GEAP is designed for public fund investors seeking taxable income higher than money market rates and willing to accept price fluctuations. Performance objective is to meet or exceed the Bank of America Merrill Lynch 1-year U.S. Treasury Note Index.

Duration: 0.26

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
BRANCH BANKING & TRUST CO.	Collateralized Bank Account <sup>1</sup>	10/01/15	\$ 49,696,767	\$ 49,696,767	\$ 49,696,767	P-1	A-1
RBC CAPITAL MARKETS LLC	Term Repurchase Agreement	12/21/15	100,000,000	100,000,000	100,000,000	P-1	A-1+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	01/21/16	10,000,000	9,995,500	10,010,204	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	02/26/16	2,000,000	1,996,300	2,001,341	Aaa	AA+
MORGAN STANLEY & CO.	Term Repurchase Agreement	03/15/16	50,000,000	50,000,000	50,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/24/16	10,000,000	9,985,000	10,000,514	Aaa	AA+
			\$ 221,696,767	\$ 221,673,567	\$ 221,708,826		

Notes:  
1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.

10/23/2015  
UNAUDITED